Yvann LE FAY

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Education

École Normale Supérieure Paris-Saclay — Orsay, France
M.Sc. *in Applied Mathematics and Machine Learning, MVA* — *2023 - 2024*

- Optimal transport, reinforcement learning, bayesian machine learning, kernel methods, diffusion models

ENSAE — Palaiseau, France
M.Eng. *in Statistics and Financial Mathematics* — *2020 - 2024*

- Copulas and financial applications, pricing and hedging of derivatives, hidden Markov models and SMC methods, high-dimensional statistics, ML for portfolio management and trading, algorithmic trading, GARCH and stochastic volatility models, extreme-value theory, interest rate curve models, advanced statistics

Paris-Saclay University — Orsay, France
B.Sc. *in Fundamental Mathematics* — *2020 - 2021*

- General algebra, differential calculus and geometry, complex analysis, ODE and dynamic systems

Lycée Henri-IV — Paris, France
Program in math, computer science and physics leading to nationwide entrance examinations to the Grandes Écoles — *2018 - 2020*

Experience

Aalto University - Simo Särkkä's group — Espoo, Finland
Research internship, supervised by Adrien Corenflos — *May 2023 - Sep. 2023*

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INRIA - MIND — Palaiseau, France
Research internship, supervised by Demian Wassermann — *Jan. 2023 - Mar. 2023*

- Worked on variational inference methods.

Lombard Odier Investment Managers' - Multi-Asset — Geneva, Switzerland
Off-cycle internship as a quantitative researcher, supervised by Serge Tabachnik — *Jun. 2022 - Nov. 2022*

- Contributed to a proprietary scalable and highly modular framework for backtesting cross-asset trading strategies. Researched, implemented and backtested strategies (ARPs, Vol, Momentum). Implemented data mining procedures and modern regression methods. Contributed to a statistics and reporting library. Received a renewal offer.

Société Générale (CDN, Retail Banking) — Paris, France
Internship in data science and risk analysis, supervised by Pierre Bouché — *Jun. 2021 - Aug. 2021*

- Backtested a credit decision tool, detected outliers in audit logs. Conducted a study on omnichannel customer behaviours as part of the fusion between Société Générale and Crédit du Nord.

Programming Skills

Languages: Python, Ocaml, Wolfram Language, SQL
Environments: Git, Linux, Bloomberg, Excel
Libraries and others: JAX, PySpark, Dask, blp

Others

Languages: French, English
Citizenships: French, Swiss